

Modification to the Methodology of the S&P ESG Exclusion Indices and S&P Sustainability Screened Indices

NEW YORK, AUGUST 24, 2021: S&P Dow Jones Indices (“S&P DJI”) announces a change to the methodology of the S&P ESG Exclusion Indices and S&P Sustainability Screened Indices.

Due to the upcoming change in the rebalancing process for S&P DJI’s float-adjusted market capitalization weighted indices, previously announced as the result of the [S&P Dow Jones Indices Consultation on the Quarterly Rebalancing Process](#), S&P DJI is amending the rebalancing reference date for the S&P ESG Exclusion and S&P Sustainability Screened Indices. The table below summarizes the change.

Change	Methodology	
	Previous	Updated
Rebalancing Reference Date	The rebalancing reference date is the last trading day of February, May, August, and November respectively.	The rebalancing reference date is the third Friday of February, May, August, and November respectively.

This change becomes effective prior to the market open on **Friday, September 3, 2021**, in conjunction with the pro-forma file delivery for the next quarterly rebalancing.

Please note that the S&P ESG Exclusion Indices Methodology and S&P Sustainability Screened Indices Methodology on S&P DJI’s website are being updated to reflect these changes.

For more information about S&P Dow Jones Indices, please visit www.spdji.com.

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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S&P Dow Jones Indices
index_services@spglobal.com